

Applicants:
Application No.:
For:
Attorney:

Stuart A. Fraser et al.
To Be Assigned
SYSTEMS AND METHODS FOR TRADING
Joel Weiss (Reg. No. 44,398)

Docket No.: CF/002 CON
Filed: Herewith Sheet 1 of 32
Express Mail Label No. EV132190547US

1/32

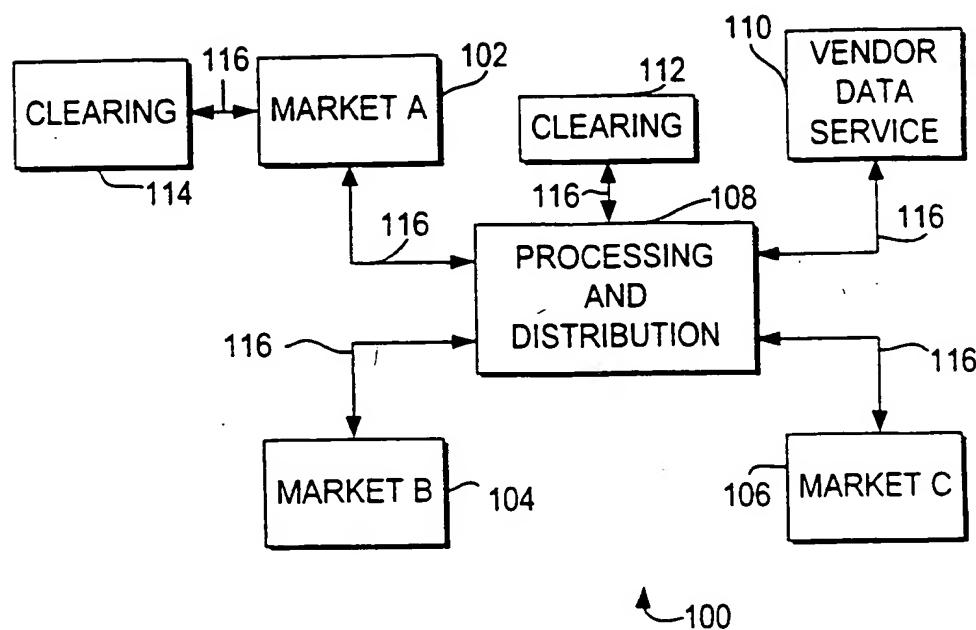


FIG. 1

Applicants:
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To Be Assigned
SYSTEMS AND METHODS FOR TRADING
Joel Weiss (Reg. No. 44,398)

Docket No.: CF/002 CON
Filed: Herewith Sheet 2 of 32
Express Mail Label No. EV132190547US

2/32

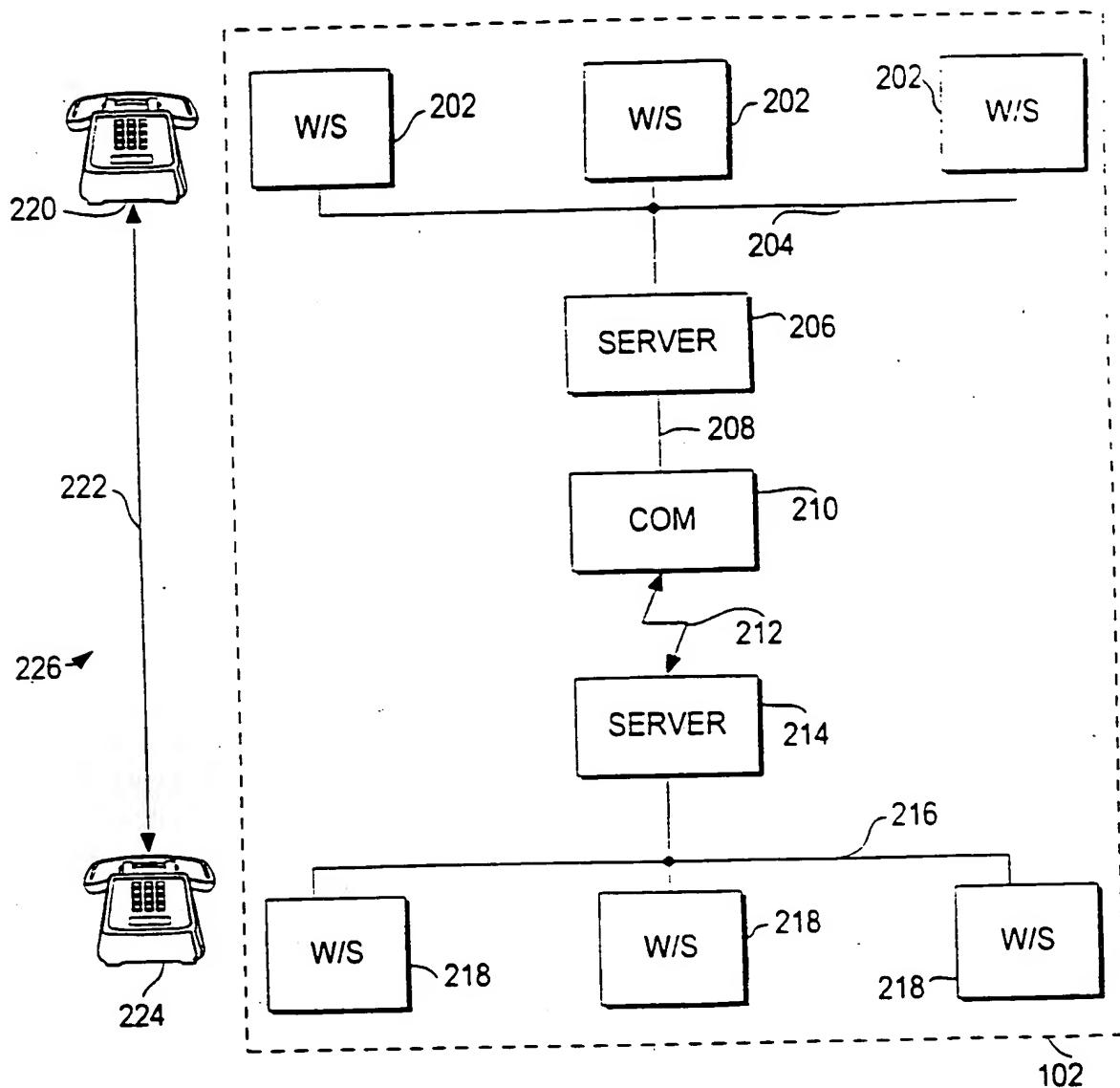


FIG. 2

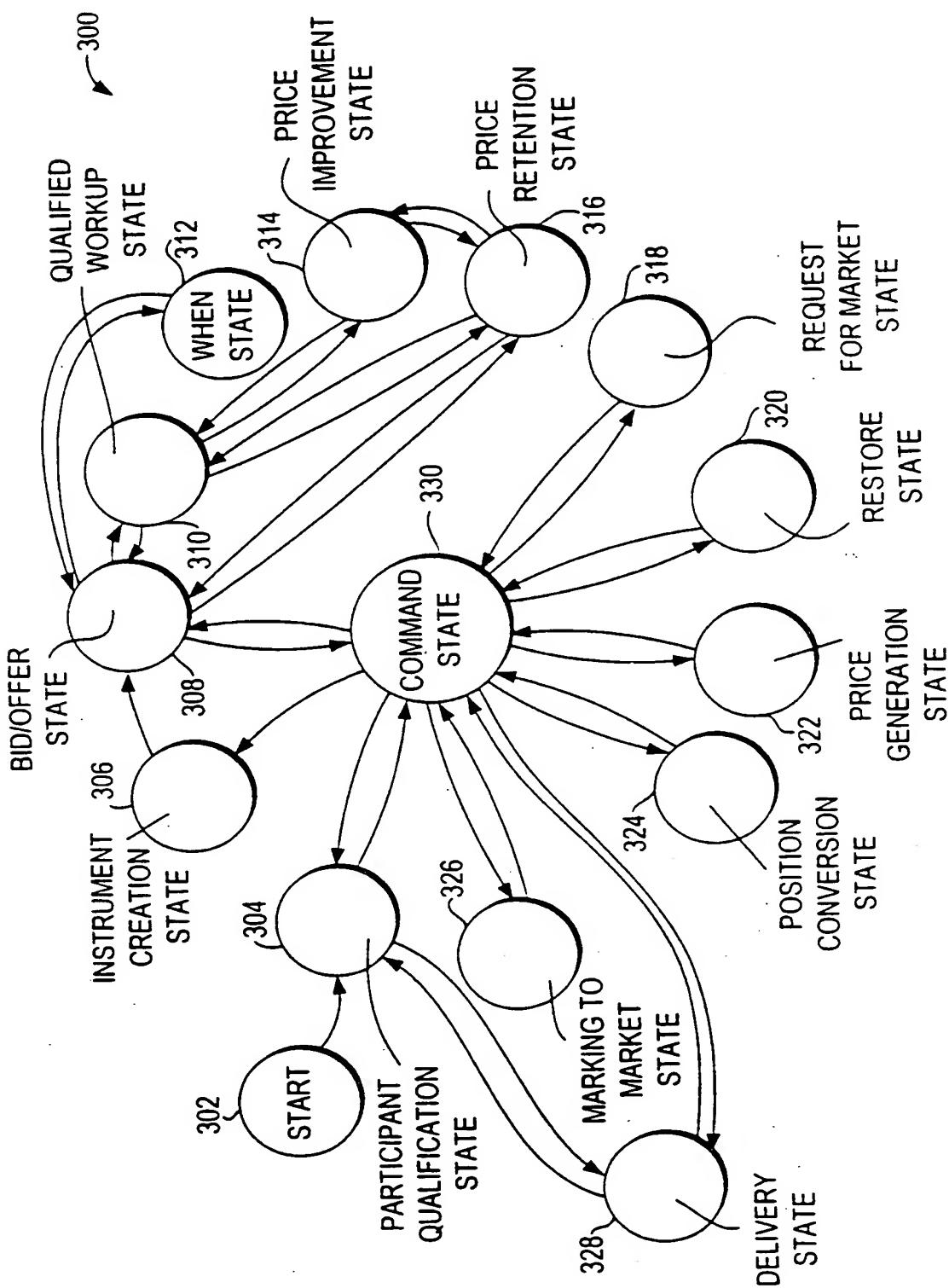


FIG. 3

4/32

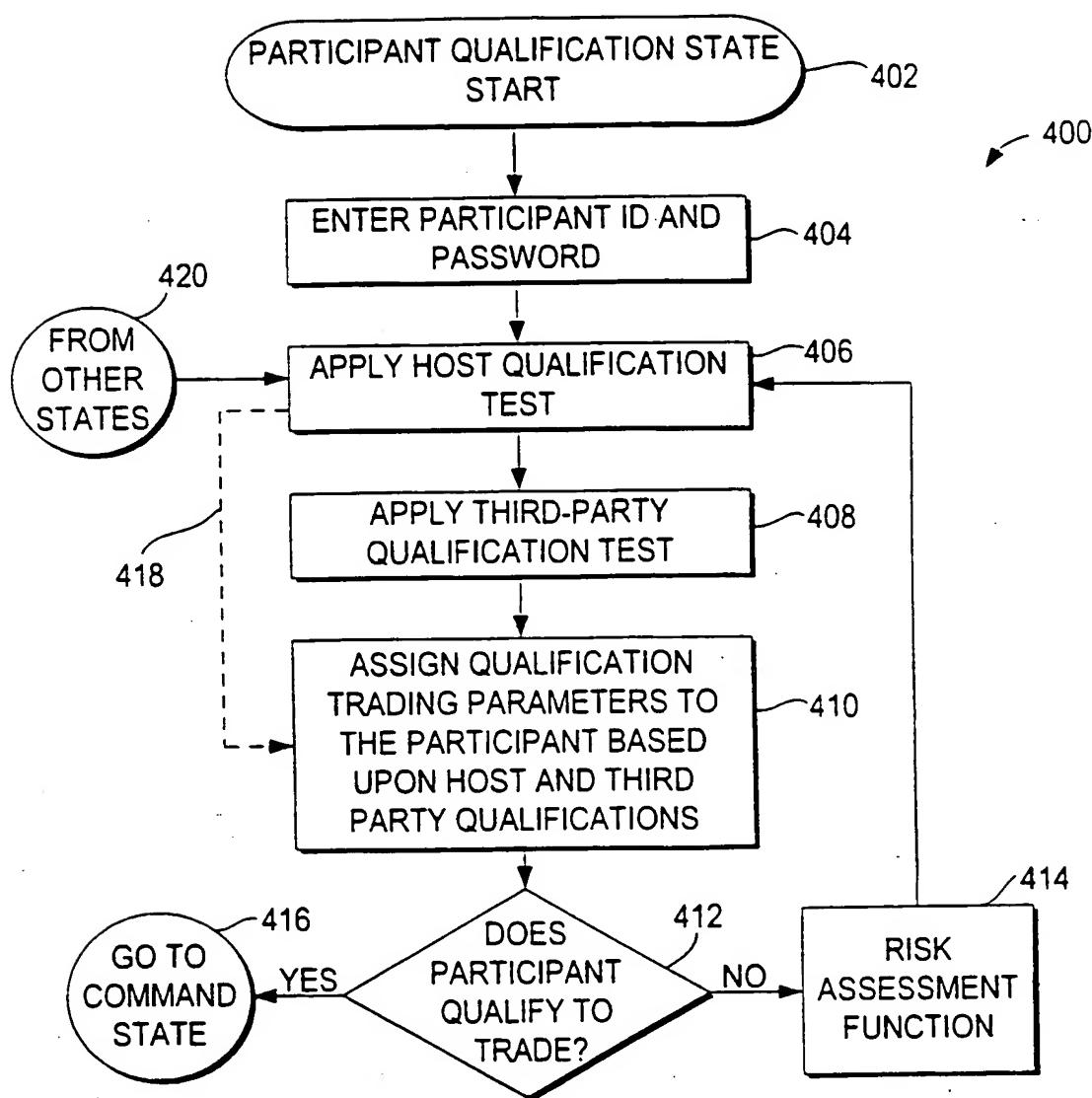


FIG. 4

Applicants:
Application No.:
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Stuart A. Fraser et al.
To Be Assigned
SYSTEMS AND METHODS FOR TRADING
Joel Weiss (Reg. No. 44,398)
Docket No.: CF/002 CON
Filed: Herewith Sheet 5 of 32
Express Mail Label No. EV132190547US

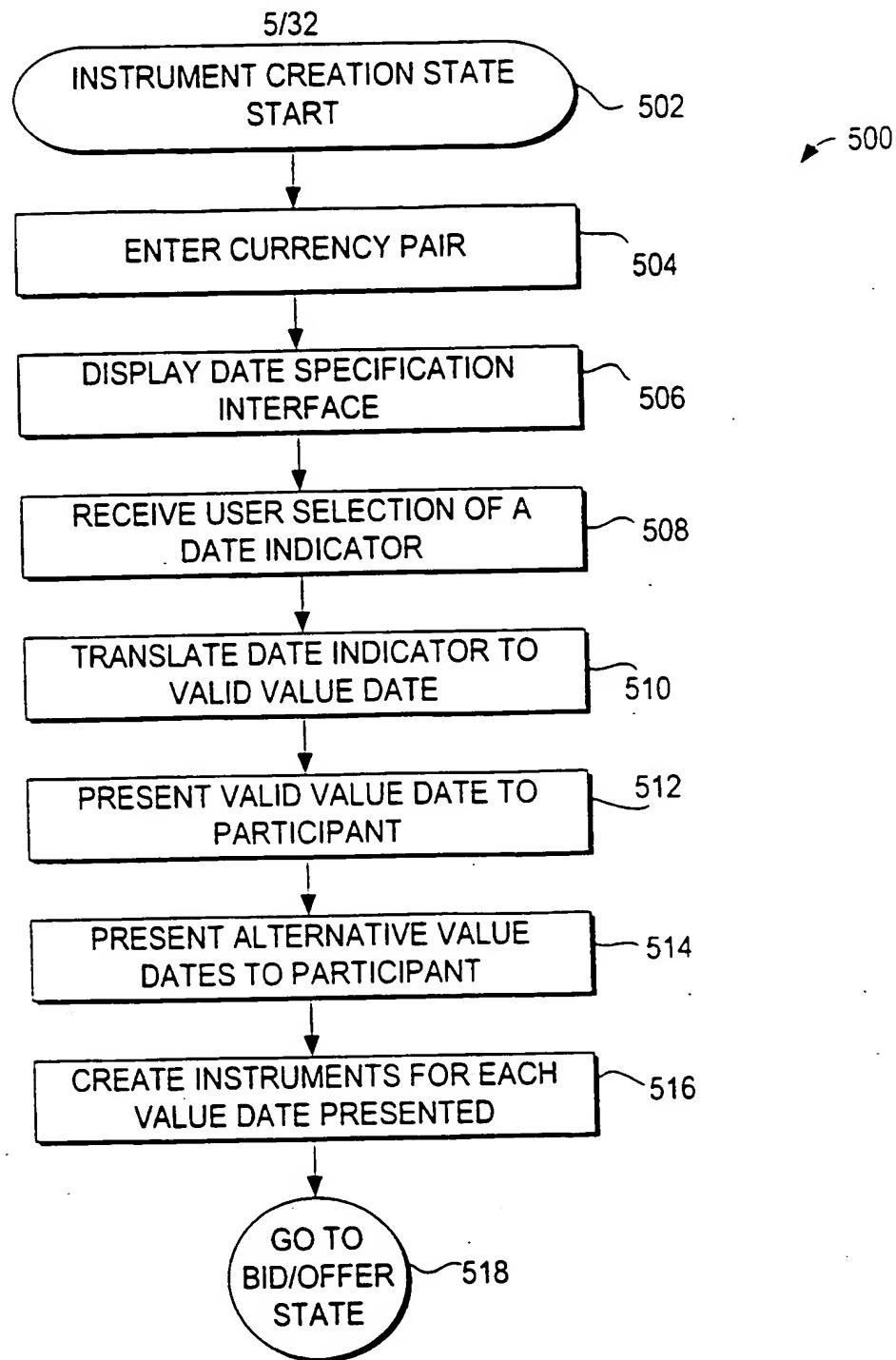
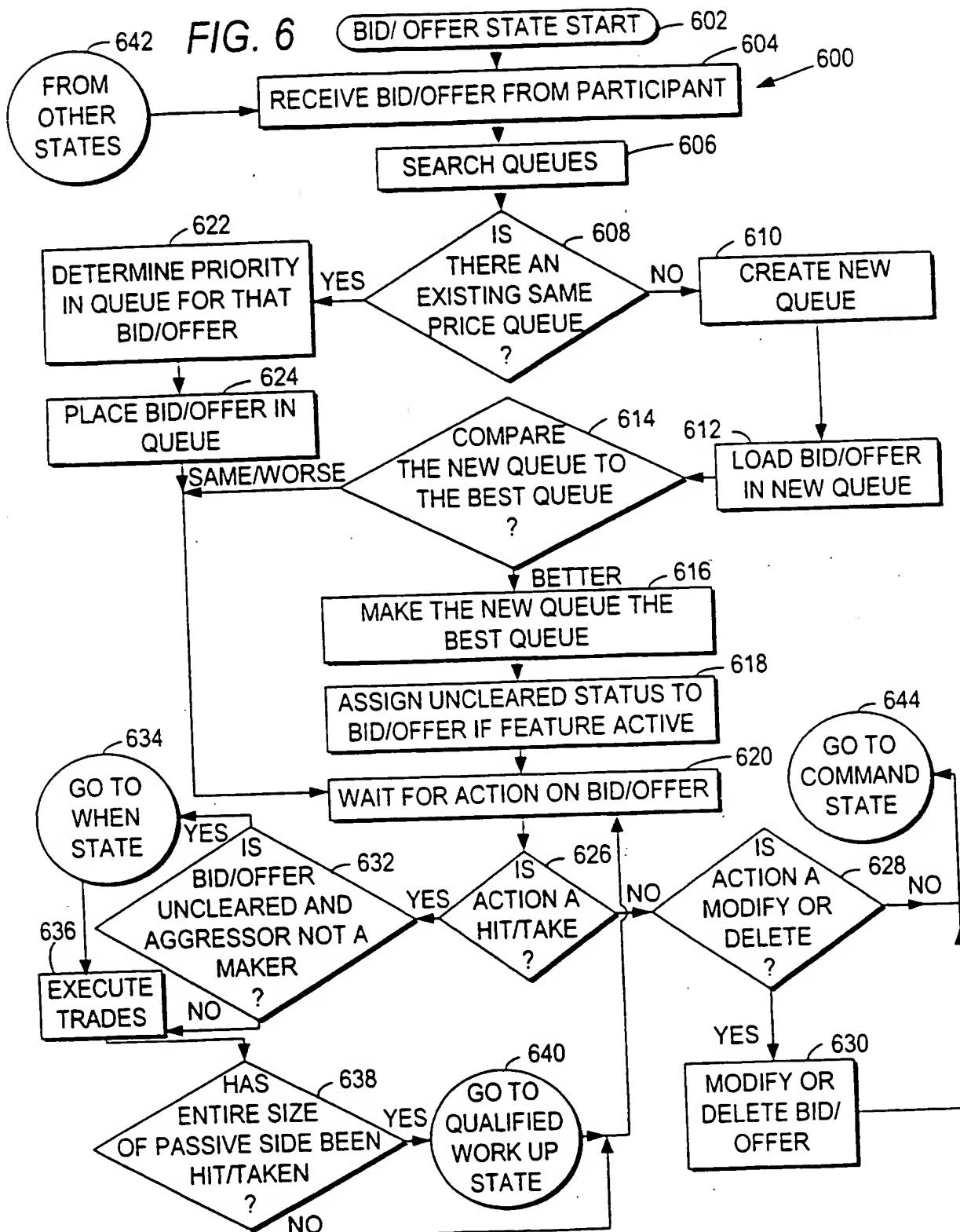


FIG. 5

6/32



Applicants:
Application No.:
For:
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Stuart A. Fraser et al.
To Be Assigned
SYSTEMS AND METHODS FOR TRADING
Joel Wciss (Reg. No. 44,398)
Docket No.: CF/002 CON
Filed: Herewith Sheet 7 of 32
Express Mail Label No. EV132190547US

7/32

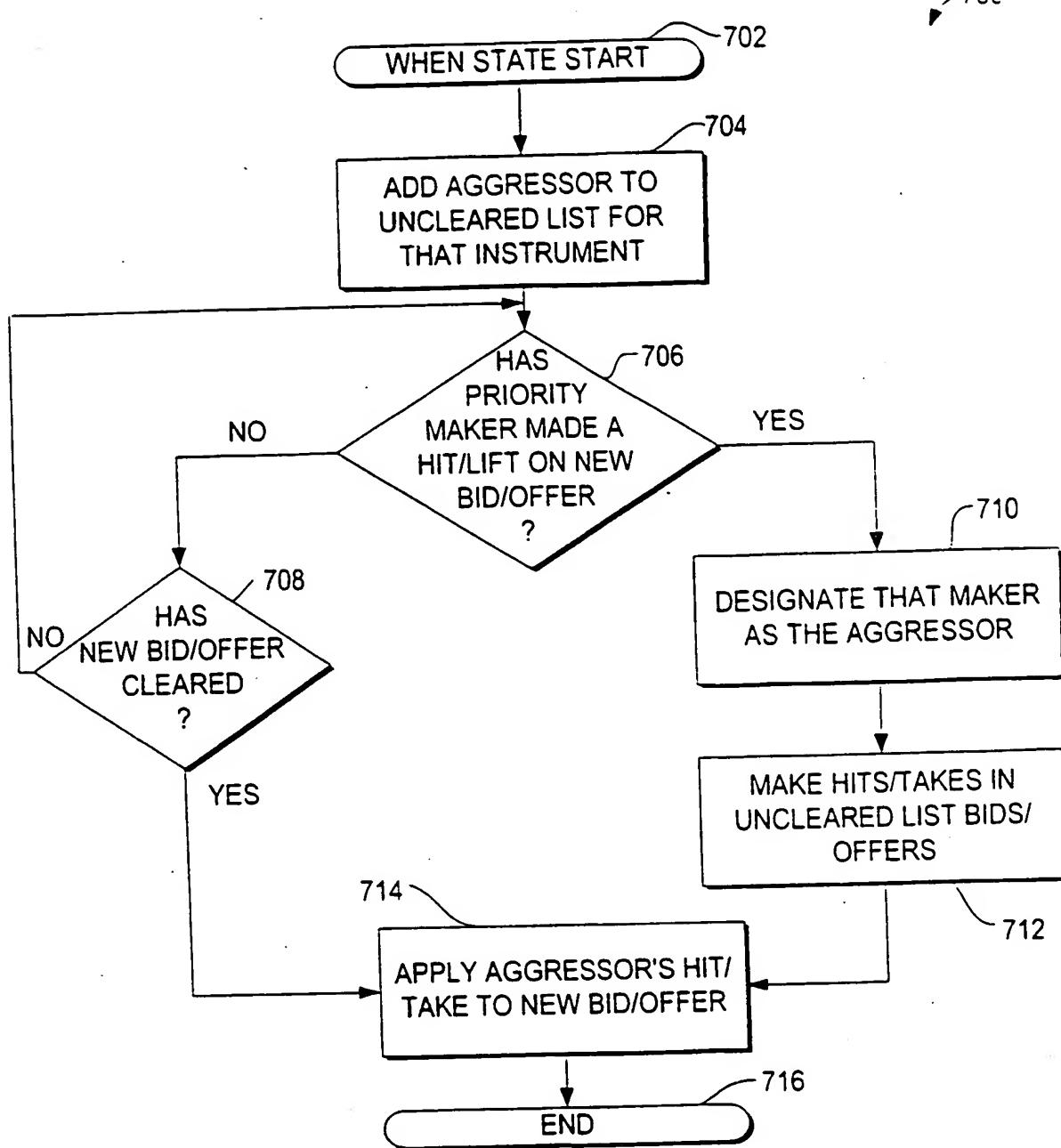


FIG. 7

Applicants:
Application No.:
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Stuart A. Fraser et al.
To Be Assigned
SYSTEMS AND METHODS FOR TRADING
Joel Weiss (Reg. No. 44,398)

Docket No.: CF/002 CON
Filed: Herewith Sheet 8 of 32
Express Mail Label No. EV132190547US

8/32

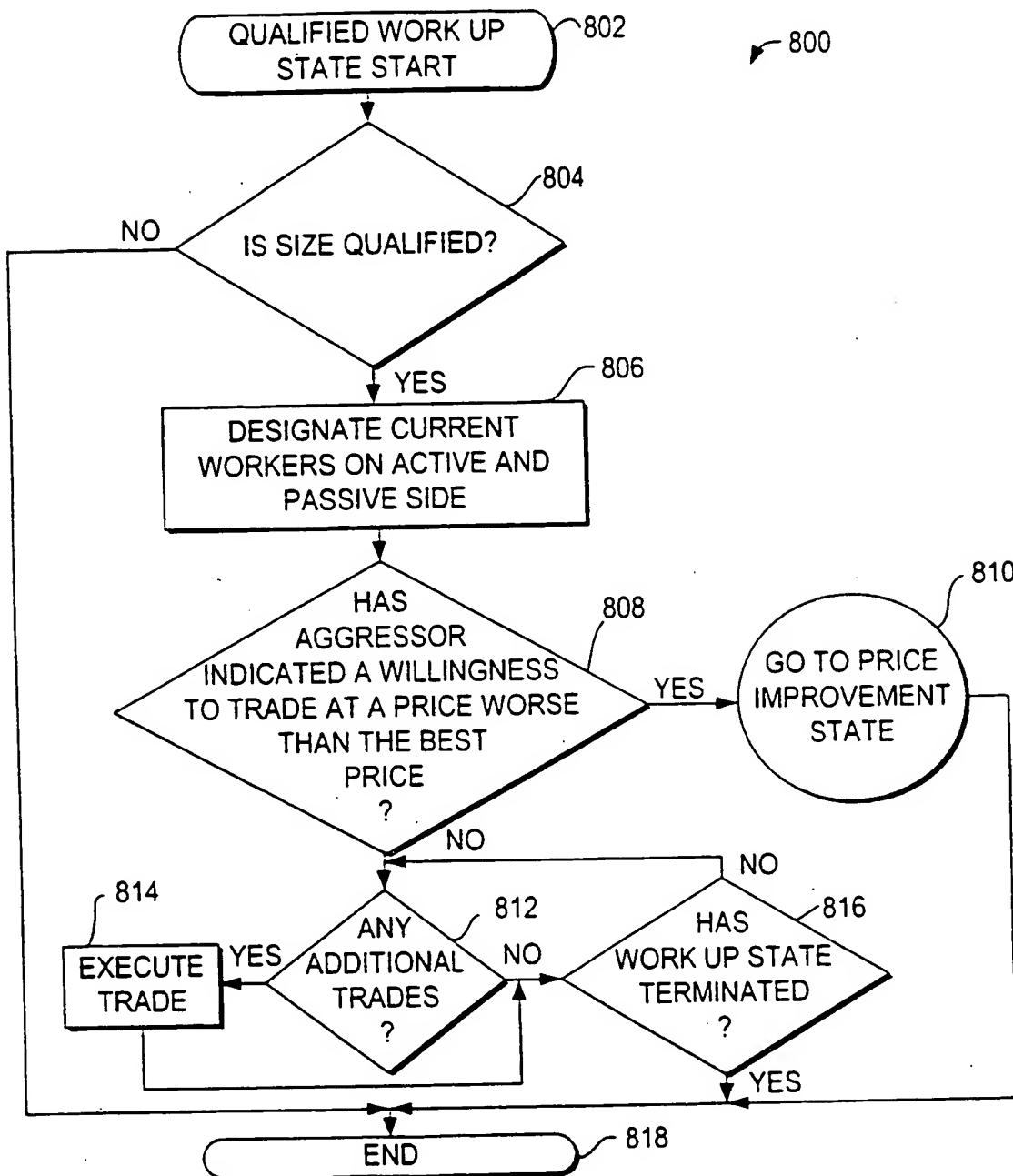


FIG. 8

Applicants:
Application No.:
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Stuart A. Fraser et al.
To Be Assigned
SYSTEMS AND METHODS FOR TRADING
Joel Weiss (Reg. No. 44,398)
Docket No.: CF/002 CON
Filed: Herewith Sheet 9 of 32
Express Mail Label No. EV132190547US

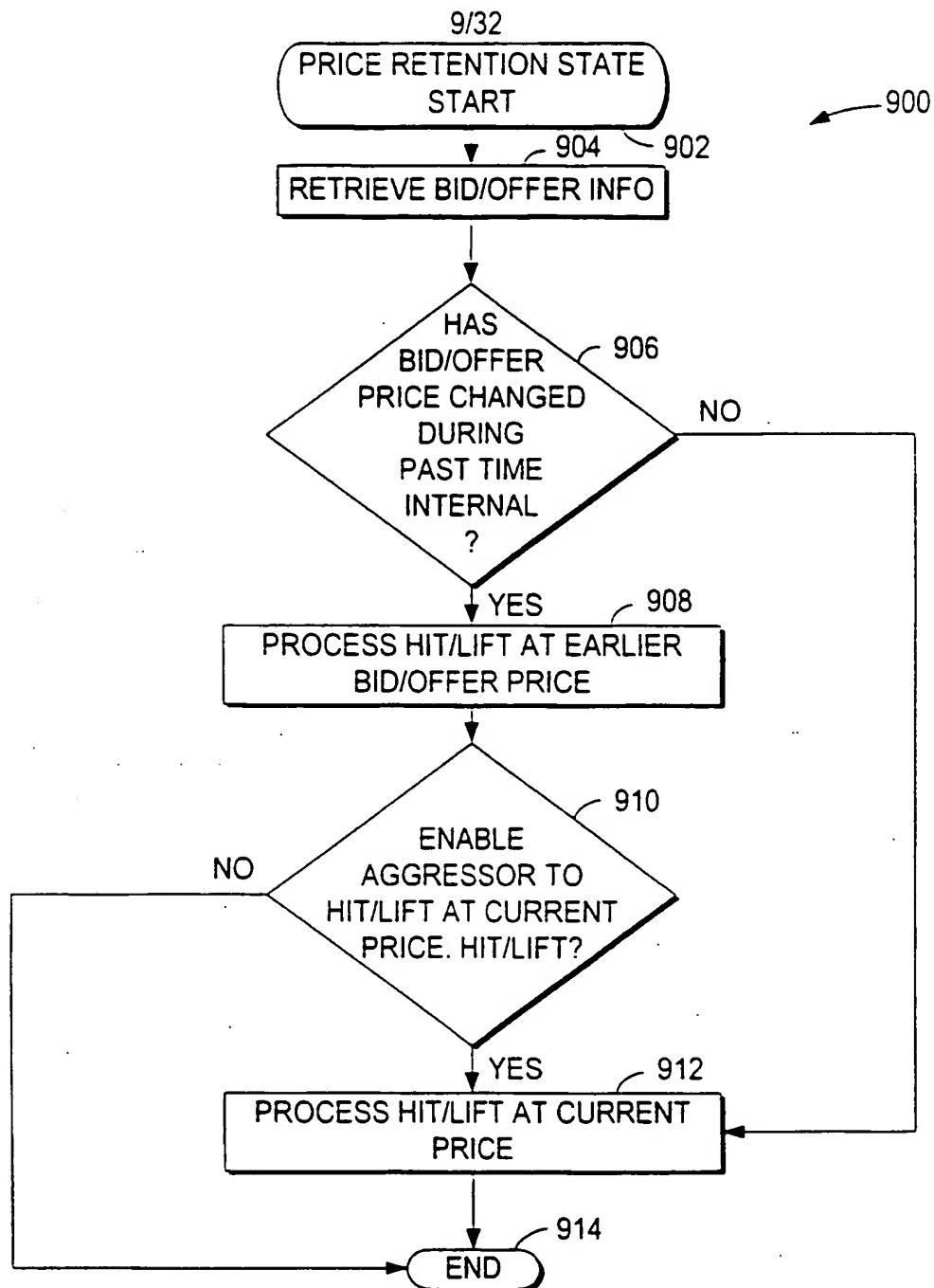


FIG. 9

10/32

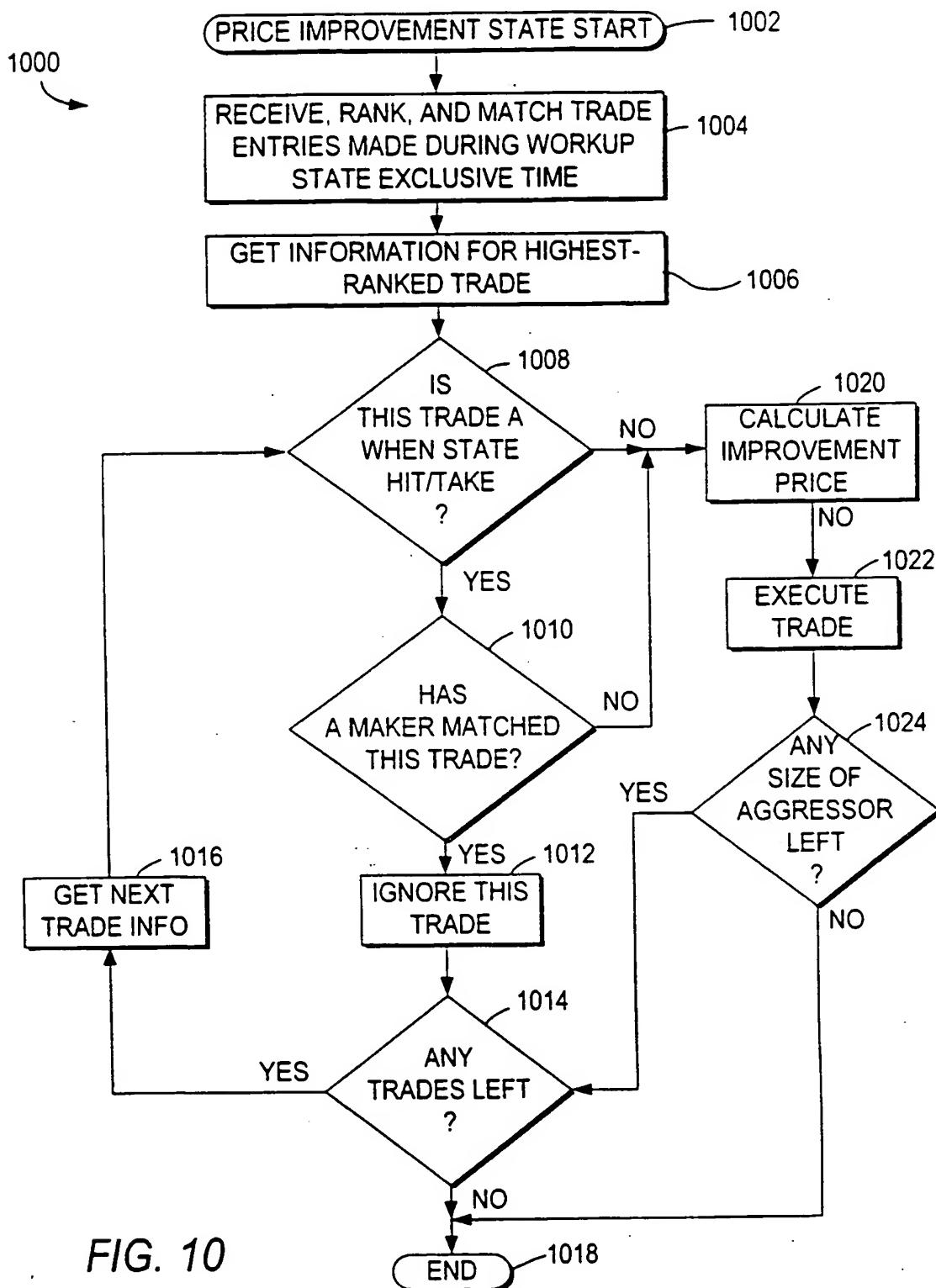


FIG. 10

Applicants:
Application No.:
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Stuart A. Fraser et al.
To Be Assigned
SYSTEMS AND METHODS FOR TRADING
Joel Weiss (Reg. No. 44,398)
Docket No.: CF/002 CON
Filed: Herewith Sheet 11 of 32
Express Mail Label No. EV132190547US

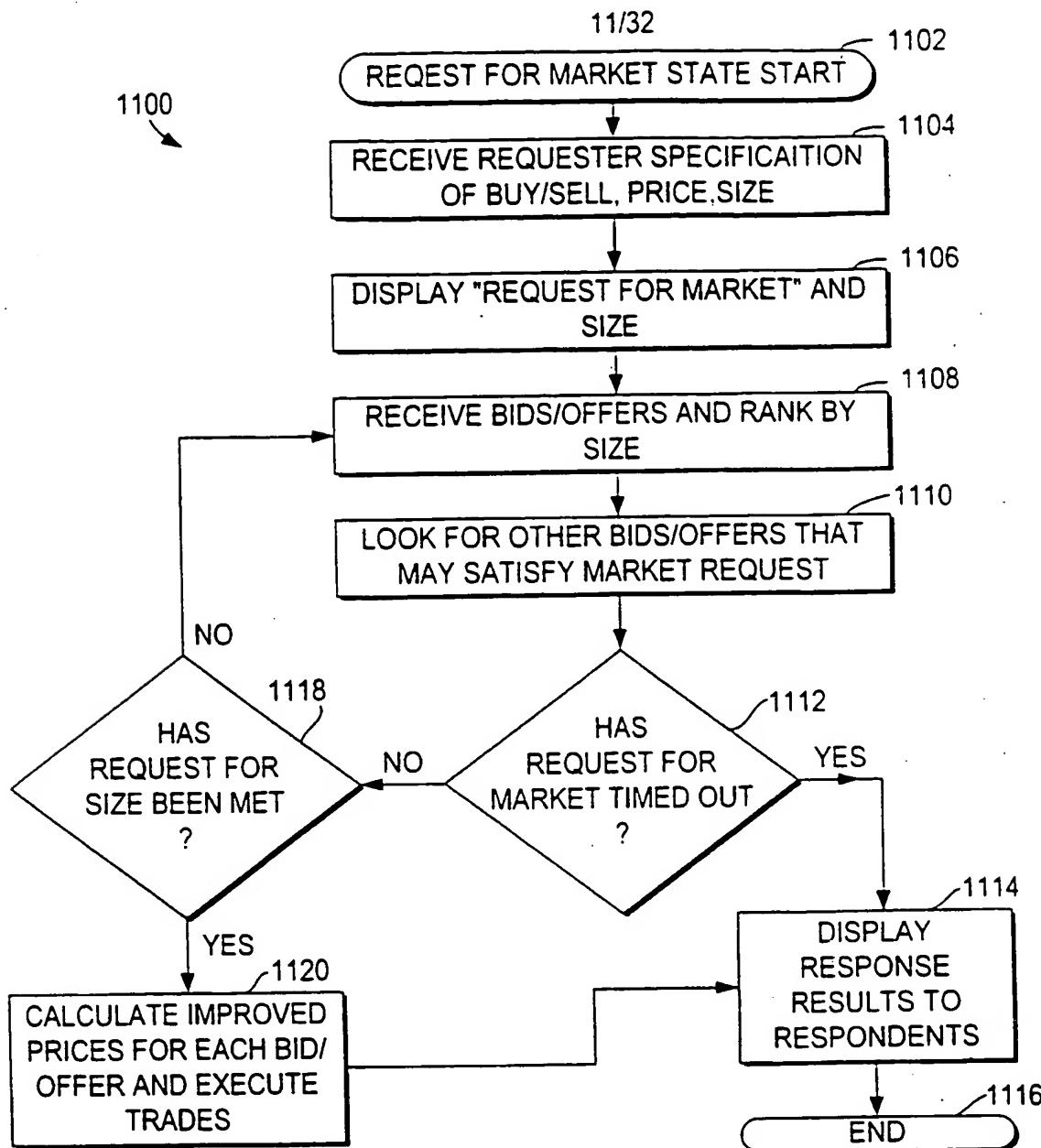


FIG. 11

Applicants:
Application No.:
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Stuart A. Fraser et al.
To Be Assigned
SYSTEMS AND METHODS FOR TRADING
Joel Weiss (Reg. No. 44,398)

Docket No.: CF/002 CON
Filed: Herewith Sheet 12 of 32
Express Mail Label No. EV132190547US

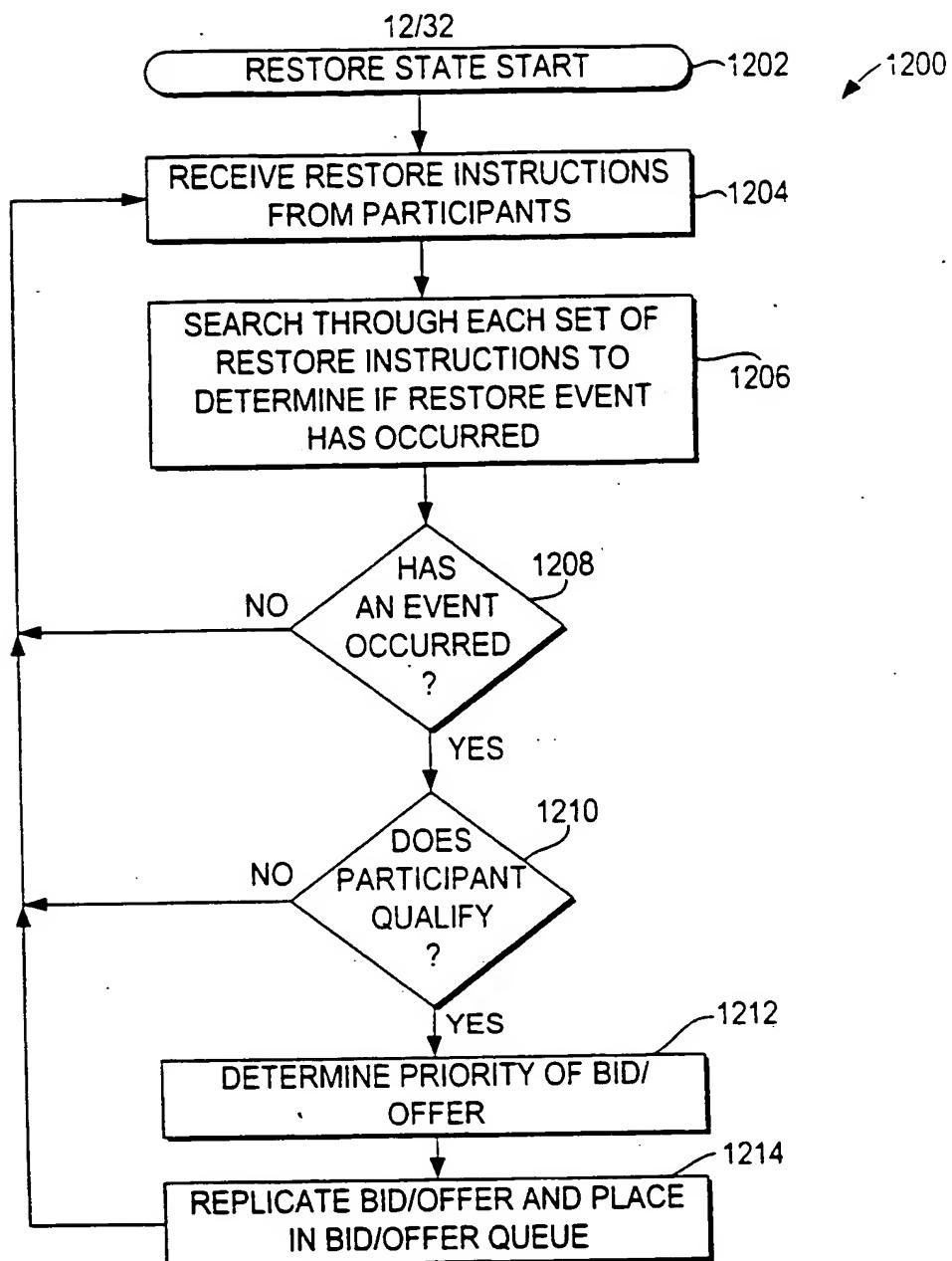


FIG. 12

13/32

1300

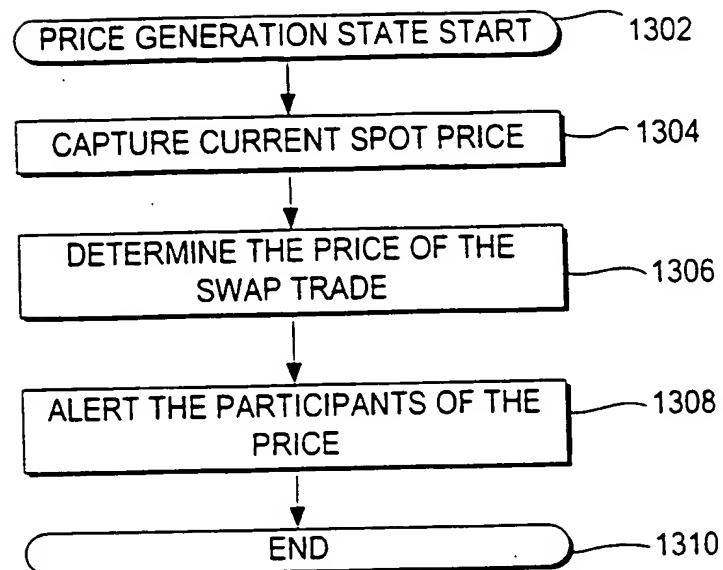


FIG. 13

14/32

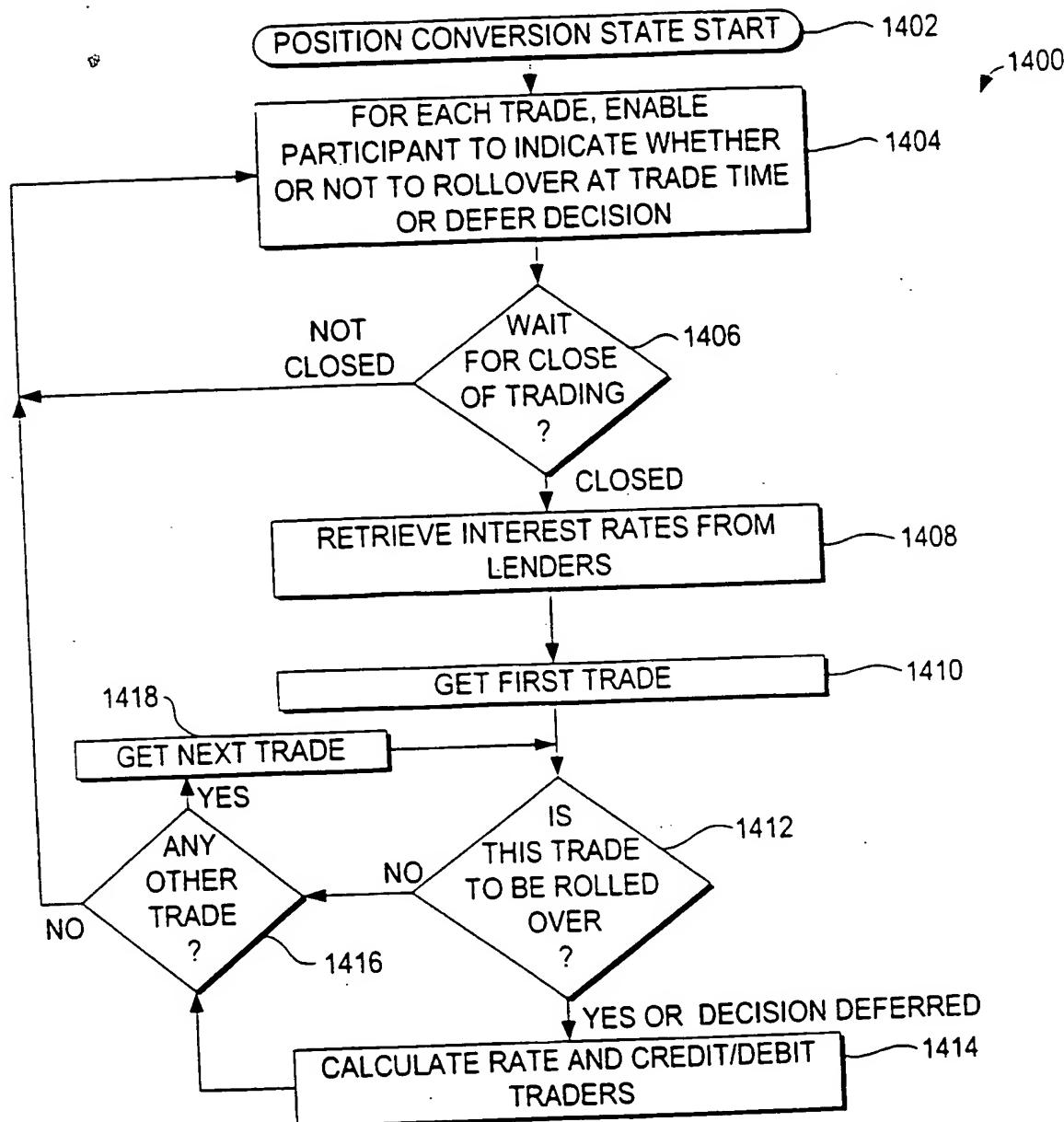


FIG. 14

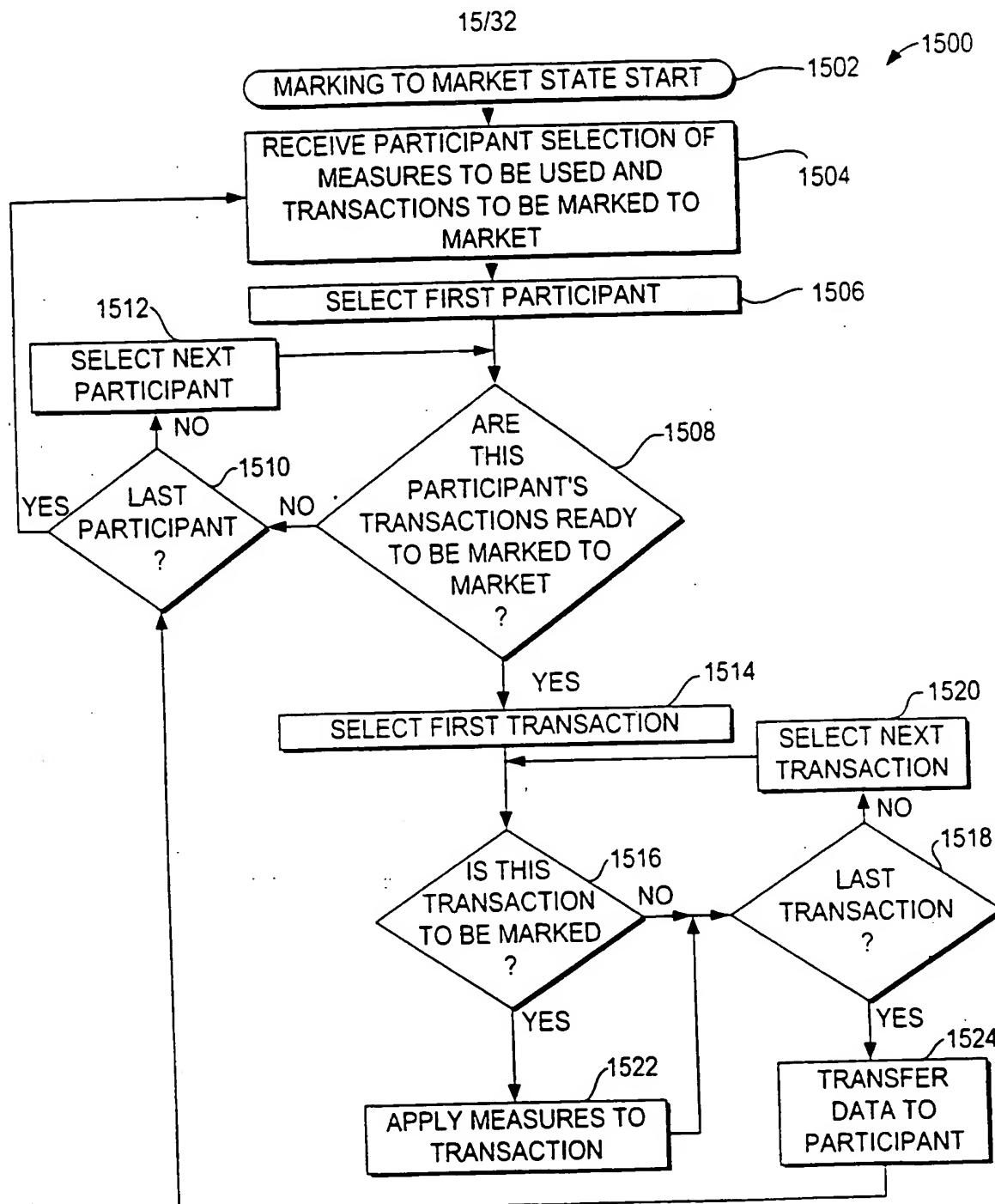
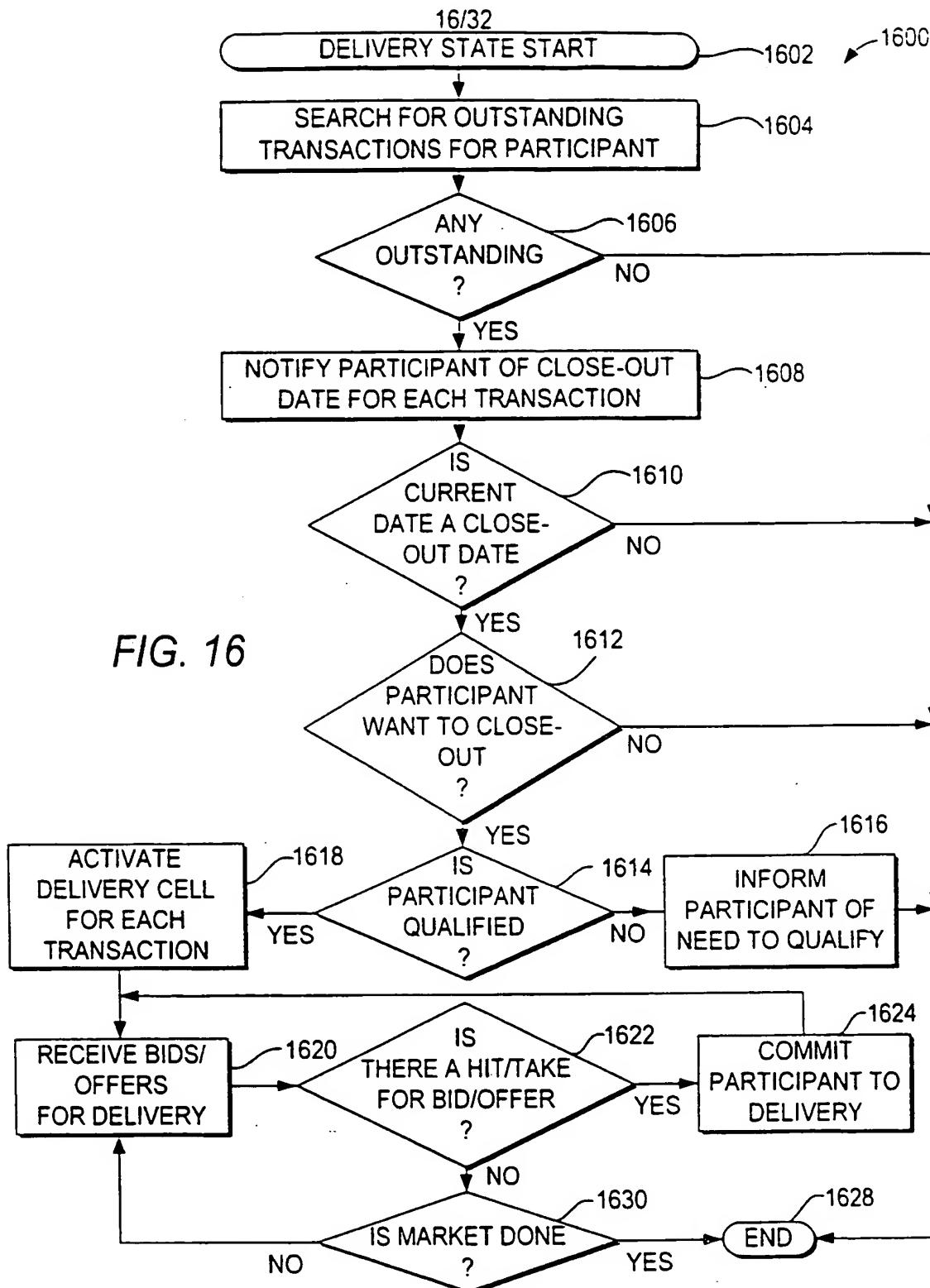


FIG. 15



Applicants: Stuart A. Fraser et al. Docket No.: CF/002 CON
Application No.: To Be Assigned Filed: Herewith Sheet 17 of 32
For: SYSTEMS AND METHODS FOR TRADING
Attorney: Joel Weiss (Reg. No. 44,398) Express Mail Label No. EV132190547US

17/32

FIG. 17

1700

\$/YEN		1702	25	120.160	1704	15
CUST.	BID	BOT	CUST.	OFFER	SOLD	
2001	10-1710	0	2007	5-1714	0	
2002(200)	15-1712	0	2006	10-1716	0	
TOTAL(200)		25-1706	0	15-1708	0	

18/32

FIG. 18

	O/N	T/N	1WK	1MO	2MO	3MO	6MO	1YR
1802						1800		
1808	SPOT DATE 2/5 1.6210 - 15			SWAP DATE 3/7 30DAYS 33 - 35		1804		
1808	SPOT DATE 2/5 1.6210 - 15			SWAP DATE 3/5 28DAYS 30 - 32		1806		
					10X25			

Applicants:
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Stuart A. Fraser et al.
To Be Assigned
SYSTEMS AND METHODS FOR TRADING
Joel Weiss (Reg. No. 44,398)

Docket No.: CF/002 CON
Filed: Herewith Sheet 19 of 32
Express Mail Label No. EV132190547US

19/32

FIG. 19

1900

\$/YEN					
121.205		27	121.220		10
CUST.	BID	BOT	CUST.	OFFER	SOLD
1904-3001	5	0	3007	10	0
3002	1	0		1906	
3001	1	0			
3003	20	0			
TOTAL	27	0		1908	0

1902

1908

Applicants:
Application No.:
For:
Attorney:

Stuart A. Fraser et al.
To Be Assigned
SYSTEMS AND METHODS FOR TRADING
Joel Weiss (Reg. No. 44,398)

Docket No.: CF/002 CON
Filed: Herewith Sheet 20 of 32
Express Mail Label No. EV132190547US

20/32

FIG. 20

2100

\$/YEN						
121.205		20	*121.220		1	
CUST.	BID	BOT	CUST.	OFFER	SOLD	
2102~3002	10	0	*3007	1		0
2104~3003	10	0			2106	
TOTAL	20	0		1		0

Applicants: Stuart A. Fraser et al.
Application No.: To Be Assigned Docket No.: CF/002 CON
For: SYSTEMS AND METHODS FOR TRADING Filed: Herewith Sheet 21 of 32
Attorney: Joel Weiss (Reg. No. 44,398) Express Mail Label No. EV132190547US

21/32

FIG. 21

2150

\$/YEN					
121.205		20	121.220		WTAK 1
CUST.	BID	BOT	CUST.	OFFER	SOLD
2156-3002	0	0	3007	1	0
2158-3003	0	0	2154		2106
2152-3001	1	0			
TOTAL	1	0		1	0

Applicants: Stuart A. Fraser et al.
Application No.: To Be Assigned Docket No.: CF/002 CON
For: Filed: Herewith Sheet 22 of 32
Attorney: SYSTEMS AND METHODS FOR TRADING
Joel Weiss (Reg. No. 44,398) Express Mail Label No. EV132190547US

22/32

FIG. 22a

2200

\$/YEN					
121.205		25	121.220		45
CUST.	BID	BOT	CUST.	OFFER	SOLD
2202-3001	5	0	3007	25	0
2204-3002	5	0	3006	10	0
2206-3003	10	0	3005	10	0
2208-3001	5	0			
TOTAL	25	0		45	0

Applicants: Stuart A. Fraser et al.
Application No.: To Be Assigned Docket No.: CF/002 CON
For: SYSTEMS AND METHODS FOR TRADING Filed: Herewith Sheet 23 of 32
Attorney: Joel Weiss (Reg. No. 44,398) Express Mail Label No. EV132190547US

23/32

FIG. 22b

2220

\$/YEN		REFNO 68119			
121.205	HIT	25	121.220	45	
CUST.	BUY	BOT	CUST.	SELL	SOLD
[3003	0	10]	[3005	0	25]
3002	0	5			
3001	0	10			
TOTAL	0	25		0	25

Applicants: Stuart A. Fraser et al.
Application No.: To Be Assigned Docket No.: CF/002 CON
For: SYSTEMS AND METHODS FOR TRADING Filed: Herewith Sheet 24 of 32
Attorney: Joel Weiss (Reg. No. 44,398) Express Mail Label No. EV132190547US

24/32

FIG. 22c

2240

REFNO 68119

121.205 HIT 25					
CUST.	BUY	BOT	CUST.	SELL	SOLD
[3003	15	2242 2244	10]	[3005	0 2246 25]
3002	0	5	3004	50	0
3001	0	10			
TOTAL	15	25		50	25

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Stuart A. Fraser et al.
To Be Assigned
SYSTEMS AND METHODS FOR TRADING
Joel Weiss (Reg. No. 44,398)

Docket No.: CF/002 CON
Filed: Herewith Sheet 25 of 32
Express Mail Label No. EV132190547US

25/32

FIG. 22d

2260

\$/YEN		REFNO 68119			
121.205	HIT	40	CUST.	BUY	BOT
CUST.	BUY	BOT	CUST.	SELL	SOLD
[3003	0	25]	3005	0	35
3002	0	5	3004	45	5
3001	0	10		2264	2262
TOTAL	0	40		45	40

Applicants: Stuart A. Fraser et al.
Application No.: To Be Assigned Docket No.: CF/002 CON
For: SYSTEMS AND METHODS FOR TRADING Filed: Herewith Sheet 26 of 32
Attorney: Joel Weiss (Reg. No. 44,398) Express Mail Label No. EV132190547US

26/32

FIG. 23a

2300

\$/YEN		REFNO 68119			
121.205		HIT	7		
CUST.	BUY	BOT	CUST.	SELL	SOLD
3001	0	5 2302	[3007	0	7]
3002	0	1 2304			
3003	0	1 2306			
[3004 121.100	10	0]			
TOTAL	10	7		0	7

Applicants: Stuart A. Fraser et al. Docket No.: CF/002 CON
Application No.: To Be Assigned Filed: Herewith Sheet 27 of 32
For: SYSTEMS AND METHODS FOR TRADING
Attorney: Joel Weiss (Reg. No. 44,398) Express Mail Label No. EV132190547US

27/32

FIG. 23b

2350

\$/YEN		TZ	REFNO 68119		
120.100	HIT	10	0		
CUST.	BUY	BOT	CUST.	SELL	SOLD
[3004	0	10]	[3007	15	17]
3001	0	5			
3002	0	1			
3003	0	1			
TOTAL	0	17		15	17

Applicants:
Application No.:
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Stuart A. Fraser et al.

To Be Assigned

SYSTEMS AND METHODS FOR TRADING

Joel Weiss (Reg. No. 44,398)

Docket No.: CF/002 CON
Filed: Herewith Sheet 28 of 32
Express Mail Label No. EV132190547US

28/32

FIG. 24a

2402		2400	
124.20	25		
CUST.	BID	BOT	CUST.
2408	2001	10	2007
2410	2002	15	2006
	TOTAL	25	0
			OFFER 15 SOLD 0
2404	124.00	20	124.40
2412	2005	20	2008
	TOTAL	20	10 SOLD 0
2406	123.90	45	124.50
2414	2012	45	2007
			2011 40
	TOTAL	45	60 SOLD 0
[124] 45x.90		20x.00 25x.20x	15x .30 10x.40 60x.50

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Stuart A. Fraser et al.
To Be Assigned
SYSTEMS AND METHODS FOR TRADING
Joel Weiss (Reg. No. 44,398)

Docket No.: CF/002 CON
Filed: Herewith Sheet 29 of 32
Express Mail Label No. EV132190547US

29/32

FIG. 24b

2430

124.20 TO .00 HIT 76					
	CUST.	BUY	BOT	CUST.	SELL
124.30	2009	WT10			
124.20	2001	5	10	2008	14
	2002	WT5	1		
	TOTAL		11		
124.00	2005	0	20		
123.90	2012	0	45		
	TOTAL		76		

30/32

FIG. 24C

2470

[124] 45X00 20X.10 15X.20 10X.30 HIT					
	CUST.	BID	BOT	CUST.	OFFER
124.30	<u>2009</u>		10	<u>2008</u>	10
	TOTAL		10		10
124.20	2001		14	<u>2008</u>	15
	<u>2002</u>		1		
	TOTAL		15		
124.00	<u>2005</u>		20	<u>2008</u>	20
	TOTAL		20		20
123.90	<u>2012</u>		45	<u>2008</u>	45
	TOTAL		45		45
	TOTAL		90		90

Applicants: Stuart A. Fraser et al. Docket No.: CF/002 CON
Application No.: To Be Assigned Filed: Herewith Sheet 31 of 32
For: SYSTEMS AND METHODS FOR TRADING
Attorney: Joel Weiss (Reg. No. 44,398) Express Mail Label No. EV132190547US

31/32

FIG. 25a

O/N	T/N	1WK	1MO	2MO	3MO	6MO	1YR
							2500
[34-30]			3/5	28DAYS			
[124.60-70]	2/5						
[124.65]							

Applicants: Stuart A. Fraser et al.
Application No.: To Be Assigned Docket No.: CF/002 CON
For: SYSTEMS AND METHODS FOR TRADING Filed: Herewith Sheet 32 of 32
Attorney: Joel Weiss (Reg. No. 44,398) Express Mail Label No. EV132190547US

32/32

FIG. 25b

O/N	T/N	1WK	1MO	2MO	3MO	6MO	1YR
							2550
			HIT [34] [124.31]	3/5	28 DAYS		
			[124.65]				